

Weierstraß–Institut für Angewandte Analysis und Stochastik

im Forschungsverbund Berlin e.V.

Preprint

ISSN 0946 – 8633

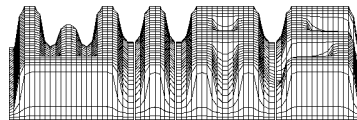
Regularity of weak solutions of Maxwell's equations with mixed boundary conditions

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submitted: 6th May 1999

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Preprint No. 488
Berlin 1999



1991 Mathematics Subject Classification. 35Q60, 35L50.

Key words and phrases. Maxwell's equations, regularity of weak solutions, mixed boundary conditions.

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Abstract

In this paper global H^s and L^p -regularity-results for the stationary and transient Maxwell-equations with mixed boundary-conditions in a bounded spatial domain are proved. First it is shown that certain elements belonging to the fractional-order domain of the Maxwell-operator belong to $H^s(\Omega)$ for sufficiently small $s > 0$. It follows from this regularity result that $H^s(\Omega)$ is an invariant subspace of the unitary group corresponding to the homogeneous Maxwell-equations with mixed boundary-conditions. In the case that a possibly nonlinear conductivity is present a L^p -regularity-theorem for the transient equations is proved.

1 Introduction

The subject of this paper are global H^s - and L^p -regularity theorems for the stationary and transient Maxwell equations in a bounded domain with mixed boundary-conditions describing the electromagnetic field, [10].

Let $\Omega \subset \mathbb{R}^3$ be a bounded domain with piecewise smooth boundary $\partial\Omega$, $\Gamma_1 \subset \partial\Omega$ and $\Gamma_2 \stackrel{\text{def}}{=} \partial\Omega \setminus \Gamma_1$. The initial-boundary-value problem

$$\varepsilon \partial_t \mathbf{E} = \text{curl } \mathbf{H}, \text{ and } \mu \partial_t \mathbf{H} = - \text{curl } \mathbf{E}, \quad (1.1)$$

supplemented by the initial-boundary-conditions

$$\vec{n} \wedge \mathbf{E} = 0 \text{ on } (0, \infty) \times \Gamma_1, \quad \vec{n} \wedge \mathbf{H} = 0 \text{ on } (0, \infty) \times \Gamma_2, \quad (1.2)$$

$$\mathbf{E}(0, x) = \mathbf{E}_0(x), \mathbf{H}(0, x) = \mathbf{H}_0(x). \quad (1.3)$$

with $\mathbf{E}_0, \mathbf{H}_0 \in L^2(\Omega)$ is considered. Such boundary value problems arise for example in semiconductor modelling, see [6], [7], where Γ_2 is the insulating boundary and Γ_1 represents the electric contacts.

In (1.1) the variable matrices $\varepsilon, \mu \in L^\infty(\Omega, \mathcal{C}^{3 \times 3})$ are assumed to be uniformly positive.

The following H^s -regularity-result will be proved.

There exist $\bar{s} \in (0, s_0)$ depending only on $\Omega, \Gamma_1, \varepsilon$ and μ , such that for all $s \in [0, \bar{s}]$ and $\mathbf{E}_0, \mathbf{H}_0 \in H^s(\Omega)$ one has

$$(\mathbf{E}, \mathbf{H}) \in C([0, \infty), H^s(G)) \quad (1.4)$$

Here $H^s(\Omega)$ denotes the L^2 -Sobolev space of fractional order s , see [18].

For this purpose it is assumed that ε, μ have the multiplier property

$$\varepsilon \mathbf{F} \in H^{s_0}(\Omega) \text{ and } \mu \mathbf{F} \in H^{s_0}(\Omega) \text{ for all vector-fields } \mathbf{F} \in H^{s_0}(\Omega)$$

for some $s_0 \in (0, 1/2)$.

This condition is fulfilled for $s_0 \in (0, 1/2)$ in the case that the coefficients are piecewise smooth, that means ε, μ may have jump discontinuities on finitely many 2 dimensional surfaces. In particular a piecewise constant ε, μ is admissible, which is important for many applications.

In general 1.4 does not hold for $s \geq 1/2$ under these general assumptions on Ω, Γ_1 and the coefficients.

The proof of 1.4 relies on the following H^s -regularity-result for the stationary Maxwell-equations.

There exist $\bar{s} \in (0, s_0)$ depending only on Ω, Γ_1 and ε , such that for all $s \in [0, \bar{s}]$ and $\mathbf{e} \in W^s(\Omega, \Gamma_1)$ with $\varepsilon \mathbf{e} \in X^s(\Omega, \Gamma_1)$ one has

$$\mathbf{e} \in H^s(\Omega). \quad (1.5)$$

Here $W^s(\Omega, \Gamma_1)$ and $X^s(\Omega, \Gamma_1)$ denote for $s \in [0, 1]$ the complex interpolation spaces $[L^2(\Omega), W(\Omega, \Gamma_1)]_s$ and $[L^2(\Omega), X(\Omega, \Gamma_1)]_s$, where $W(\Omega, \Gamma_1)$ denotes the space of all $\mathbf{E} \in L^2(\Omega)$ with $\text{curl } \mathbf{E} \in L^2(\Omega)$ and $\vec{n} \wedge \mathbf{E} = 0$ on Γ_1 and $X(\Omega, \Gamma_1)$ denotes the space of all $\mathbf{D} \in L^2(\Omega)$ with $\text{div } \mathbf{D} \in L^2(\Omega)$ and $\vec{n} \cdot \mathbf{D} = 0$ on Γ_2 .

The regularity-results 1.4 and 1.5 have already been obtained in [7] for the case that the spatial domain Ω is two-dimensional using a H^{1+s} -regularity-result for mixed second-order elliptic boundary-value-problems similar to the $W^{1,p}$ -result in [5]. However, in this paper the general three-dimensional case is considered.

1.5 implies that the solution $u \in H^1(\Omega)$ of the mixed elliptic boundary-value-problem

$$\text{div}(\varepsilon \nabla u) = F \in L^2(\Omega), \quad u = 0 \text{ on } \Gamma_1, \text{ and } \partial_n u = 0 \text{ on } \Gamma_2,$$

satisfies $\nabla u \in H^s(\Omega)$ for all $s \in [0, \bar{s}]$, see [2], [4], [5], [15], [16] and [17]. This follows from 1.5 using the fact that $\nabla u \in W(\Omega, \Gamma_1)$ and $\varepsilon \nabla u \in X(\Omega, \Gamma_1)$

A further consequence of 1.5 is that $W(\Omega, \Gamma_1) \cap \varepsilon^{-1}(X(\Omega, \Gamma_1))$ is compactly imbedded in $L^2(\Omega)$. This has already been proved in [8] and in [14], [19] without mixed boundary-conditions.

In section 6 a L^p -regularity-theorem for Maxwell's equations with conductivity

$$\varepsilon \partial_t \mathbf{E} = \text{curl } \mathbf{H} - \sigma \mathbf{E}, \text{ and } \mu \partial_t \mathbf{H} = -\text{curl } \mathbf{E}, \quad (1.6)$$

supplemented by the same initial-boundary-conditions as in 1.1-1.3 is proved.

Here $\sigma \in L^\infty(\Omega)$ represents the electrical conductivity. It is shown that there exists some $\tilde{p} \in (2, \infty)$ depending only on $\Omega, \Gamma_1, \varepsilon$ and μ , such that

$(\mathbf{E}, \mathbf{H}) \in C([0, \infty), L^p(\Omega))$ for all $p \in [2, \tilde{p}]$ and initial-states $(\mathbf{E}_0, \mathbf{H}_0) \in L^p(\Omega)$ with $\text{curl } \mathbf{E}_0 \in L^2(\Omega)$, $\text{curl } \mathbf{H}_0 \in L^2(\Omega)$, $\vec{n} \wedge \mathbf{E}_0 = 0$ on Γ_1 and $\vec{n} \wedge \mathbf{H}_0 = 0$ on Γ_2 .

Here the H^s -regularity result 1.5 and the $W^{1,p}$ -result in [5] are used. The term $\sigma \mathbf{E}$ in 1.6 can also be replaced by certain nonlinear operators modelling for example a nonlinear resistor, see section 6.

2 Notation, assumptions and auxiliary lemmata

Suppose that $\Omega \subset \mathbb{R}^3$ is a bounded domain, $\Gamma_1 \subset \partial\Omega$ and let $\Gamma_2 \stackrel{\text{def}}{=} \partial\Omega \setminus \Gamma_1$.

Then the following function-spaces are introduced.

For $s \in [0, 1]$ the fractional-order Sobolev-space is denoted by $H^s(\Omega)$. It coincides with the complex interpolation space $[L^2(\Omega), H^1(\Omega)]_s$ between $L^2(\Omega)$ and $H^1(\Omega)$.

Let $Z(\Omega, \Gamma_1)$ be the closure of $C_0^\infty(\mathbb{R}^3 \setminus \overline{\Gamma_1})$ in $H^1(\Omega)$. Next, $H_{\text{curl}}(\Omega)$ denotes the space of all $\mathbf{E} \in L^2(\Omega)$ with $\text{curl } \mathbf{E} \in L^2(\Omega)$. The space of all $\mathbf{E} \in H_{\text{curl}}(\Omega)$ with $\vec{n} \wedge \mathbf{E} = 0$ on Γ_1 in the sense that

$$\int_{\Omega} (\mathbf{E} \text{ curl } \mathbf{h} - \mathbf{h} \text{ curl } \mathbf{E}) dx = 0 \text{ for all } \mathbf{h} \in C_0^\infty(\mathbb{R}^3 \setminus \overline{\Gamma_2}) \quad (2.7)$$

is denoted by $W(\Omega, \Gamma_1)$.

Let $X(\Omega, \Gamma_1)$ be the space of all $\mathbf{D} \in L^2(\Omega)$ with $\text{div } \mathbf{D} \in L^2(\Omega)$ and $\vec{n} \mathbf{D} = 0$ on Γ_2 in the sense that

$$\int_{\Omega} \mathbf{D} \nabla \varphi dx = - \int_{\Omega} \text{div } \mathbf{D} \varphi dx \text{ for all } \varphi \in Z(\Omega, \Gamma_1).$$

Next, $W^s(\Omega, \Gamma_1)$ and $X^s(\Omega, \Gamma_1)$ denote for $s \in [0, 1]$ the complex interpolation spaces $[L^2(\Omega), W(\Omega, \Gamma_1)]_s$ and $[L^2(\Omega), X(\Omega, \Gamma_1)]_s$.

Finally, let $W_0(\Omega, \Gamma_1)$ and $X_0(\Omega, \Gamma_1)$ be the space of all $\mathbf{E} \in W(\Omega, \Gamma_1)$ and $\mathbf{D} \in X(\Omega, \Gamma_1)$ with $\text{curl } \mathbf{E} = 0$ and $\text{div } \mathbf{D} = 0$ respectively.

In the sequel the following lemma will be used frequently, which says that piecewise smooth functions are H^s -multipliers for $s < 1/2$.

Lemma 1 *Let $U \subset \mathbb{R}^N$ be a Lipschitz-domain and $s \in [0, 1/2)$.*

Assume further that the function $f : \mathbb{R}^N \rightarrow \mathbb{C}$ has the form $g = \sum_{k=1}^n \chi_{C_k} f_k$, where the bounded functions $f_k \in C^\alpha(\mathbb{R}^N)$, are Hölder-continuous for some $\alpha > s$ and χ_{C_k} are the characteristic functions of Lipschitz-domains $C_k \subset \mathbb{R}^N$. Then $gf \in H^s(U)$ for all $f \in H^s(U)$.

Proof:

For each Lipschitz-domain $G \subset \mathbb{R}^N$ and $s < 1/2$ one has

$$\chi_G F \in H^s(\mathbb{R}^N) \text{ with } \|\chi_G F\|_{H^s} \leq c_{G,s} \|F\|_{H^s} \text{ for all } F \in H^s(\mathbb{R}^N) \quad (2.8)$$

with some $c_{G,s} \in (0, \infty)$ independent of F . This follows from the well-known fact that the extension $\tilde{\varphi} \in L^2(\mathbb{R}^N)$ of a function $\varphi \in H^s(U)$ by zero outside U belongs to $H^s(\mathbb{R}^N)$, provided $s < 1/2$, see [11], chapter 11.3. Let $u \in H^s(U)$. Since U is a Lipschitz-domain and $s < 1/2$, the extension \tilde{u} of u defined by $\tilde{u}(x) = u(x)$ if $x \in U$ and $\tilde{u}(x) = 0$ if $x \in \mathbb{R}^N \setminus U$ belongs to $H^s(\mathbb{R}^N)$. Moreover, (2.8) yields $\chi_{\mathcal{C}_j} \tilde{u} \in H^s(\mathbb{R}^N)$. Next,

$$f_j \chi_{\mathcal{C}_j} \tilde{u} \in H^s(\mathbb{R}^N) \text{ for all } j \in \{1, \dots, n\}. \quad (2.9)$$

Here the well known fact is used that bounded functions in $C^\alpha(\mathbb{R}^N)$ are H^s -multipliers, provided that $\alpha > s_0$. This follows for example easily from the representation

$$\|f\|_{H^s}^2 = \|f\|_{L^2}^2 + s \int_0^\infty t^{-(1+2s)} \sum_{k=1}^N \|f(te_k + \cdot) - f\|_{L^2}^2 dt$$

of the H^s -norm for $s \in (0, 1)$, $f \in H^s$, where e_k is the unit-vector in the x_k direction, see [11], ch.1.10.2.

Finally, (2.9) yields $gu = \sum_{j=1}^n (f_j \chi_{\mathcal{C}_j} \tilde{u})|_U \in H^s(U)$.

Lemma 2 *Let $U, V \subset \mathbb{R}^3$ be open sets, $p \in [1, \infty)$, $\mathbf{w} \in L_{loc}^p(U)$ with $\text{curl } \mathbf{w} \in L_{loc}^p(U)$. Moreover, let $T : V \rightarrow U$ be a Bi-Lipschitz transformation. Define*

$$\mathbf{f}(y) \stackrel{\text{def}}{=} DT(y)^* \mathbf{w}(T(y)) \text{ for } y \in V.$$

Then $\mathbf{f} \in L_{loc}^p(V)$ with $\text{curl } \mathbf{f} \in L_{loc}^p(V)$ and

$$(\text{curl } \mathbf{f})(y) = M_T(y) (\text{curl } \mathbf{w})(T(y)) \text{ for } y \in V, \quad (2.10)$$

where $M_T \in L_{loc}^\infty(V, \mathbb{R}^{3 \times 3})$ is defined by $M_T(y) \stackrel{\text{def}}{=} [\det DT(y)] DT(y)^{-1}$.

This can be found in the appendix of [9]. The main idea is to approximate \mathbf{w} and T by smooth functions.

3 The regularity-theorem for a rectangle

Througout this section let $G \subset \mathbb{R}^3$ be a rectangle, i.e. $G \stackrel{\text{def}}{=} (0, a) \times (0, b) \times (0, c)$ with $a, b, c \in (0, \infty)$. Let

$$\{(x_1, x_2, 0) : x_1 \in (0, a), x_2 \in (0, b)\} \subset S_2 \subset \{(x_1, x_2, 0) : x_1 \in [0, a], x_2 \in [0, b]\},$$

i. e. $S_2 \subset \partial G$ is one side of the boundary of G , and $S_1 \stackrel{\text{def}}{=} \partial G \setminus S_2$.

Recall that $Z(G, S_1)$ is the closure of $C_0^\infty(\mathbb{R}^3 \setminus \overline{S_1})$ in $H^1(G)$. It has been shown in [8], lemma 5i) that $W(G, S_1)$, which consists of all $\mathbf{E} \in H_{\text{curl}}(G)$ with $\vec{n} \wedge \mathbf{E} = 0$

on S_1 in the sense described in the previous section, coincides with the closure of $C_0^\infty(\mathbb{R}^3 \setminus \overline{S_1})$ in $H_{curl}(G)$. Since G is a rectangle and S_2 is one side of it, this can also be shown directly by reflection at S_2 as in the proof of the subsequent lemma 3.

Next, let $A \in L^\infty(G, \mathcal{O}^{3 \times 3})$ is assumed to be uniformly positive definite, i. e. $\text{re}(\xi A(y) \bar{\xi}) \geq c_0 |\xi|^2$ for all $y \in G, \xi \in \mathcal{O}^N$ with some $c_0 > 0$ independent of y, ξ . It is assumed that A has in addition the multiplier property

$$Af \in H^{s_0}(\Omega) \text{ for all } f \in H^{s_0}(\Omega) \text{ with some } s_0 \in (0, 1/2). \quad (3.11)$$

For example this assumption is fulfilled in the case that A is piecewise Hölder continuous, i.e. if it has the form $A = \sum_{k=1}^n \chi_{U_k} f_k$, where $f_k \in C^\alpha(G)$, that means f_k is Hölder-continuous for some $\alpha > s_0$. Here χ_{U_k} are the characteristic functions of Lipschitz-domains $U_k \subset \mathbb{R}^3$.

The aim of this section is to prove the following theorem.

Theorem 1 *There exist $\bar{s} \in (0, s_0), c_0 \in (0, \infty)$ depending only on A , such that for all $s \in [0, \bar{s}]$ and $\mathbf{E} \in W^s(G, S_1)$ with $A\mathbf{E} \in X^s(G, S_1)$ one has $\mathbf{E} \in H^s(G)$ and $\|\mathbf{E}\|_{H^s(G)} \leq c_0 (\|A\mathbf{E}\|_{X^s(G, S_1)} + \|\mathbf{E}\|_{W^s(G, S_1)})$*

For $\mathbf{E} \in L^2(G)$ we define $P_E \mathbf{E} \stackrel{\text{def}}{=} \mathbf{E} - \nabla \varphi \in X_0(G, S_1)$, where $\varphi \in Z(G, S_1)$ satisfies

$$\int_G \nabla \varphi \nabla \psi dx = \int_G \mathbf{E} \nabla \psi dx \text{ for all } \psi \in Z(G, S_1). \quad (3.12)$$

Lemma 3 *i) $X(G, S_1) \cap W(G, S_1) \subset H^1(G)$.*

ii) $P_E(W^s(G, S_1)) \subset H^s(G)$.

iii) $(1 - P_E)(X^s(G, S_1)) \subset H^s(G)$.

Proof:

In order to prove i) assume $\mathbf{E} \in W(G, S_1) \cap X(G, S_1)$.

Let $\tilde{G} \stackrel{\text{def}}{=} \{x \in \mathbb{R}^3 : (x_1, x_2, -x_3) \in G \text{ or } x \in G\} = (0, a) \times (0, b) \times (-c, c)$ and define $\tilde{\mathbf{E}} \in L^2(\tilde{G})$ by reflection at the plane $\{x_3 = 0\}$, i.e. $\tilde{\mathbf{E}}(x) \stackrel{\text{def}}{=} \mathbf{E}(x)$ if $x \in G$ and $\tilde{\mathbf{E}}(x) \stackrel{\text{def}}{=} (\mathbf{E}_1(x_1, x_2, -x_3), \mathbf{E}_2(x_1, x_2, -x_3), -\mathbf{E}_3(x_1, x_2, -x_3))$ if $x \in \tilde{G}$ with $x_3 < 0$.

Next it is shown that $\tilde{\mathbf{E}} \in \overset{0}{H}_{curl}(\tilde{G})$.

Suppose $\mathbf{f} \in C_0^\infty(\mathbb{R}^3)$ and set $\mathbf{g}(x) \stackrel{\text{def}}{=} (\mathbf{f}_1(x_1, x_2, -x_3), \mathbf{f}_2(x_1, x_2, -x_3), -\mathbf{f}_3(x_1, x_2, -x_3))$. Then $\vec{n} \wedge (\mathbf{f} - \mathbf{g}) = 0$ on S_2 and since \mathbf{E} belongs to the closure of $C_0^\infty(\mathbb{R}^3 \setminus \overline{S_1})$ in $H_{curl}(G)$ it follows easily that

$$\int_G ((\mathbf{f} - \mathbf{g}) \text{ curl } \mathbf{E} - \mathbf{E} \text{ curl } (\mathbf{f} - \mathbf{g})) dx = 0. \quad (3.13)$$

Now,

$$\int_{\tilde{G}} \tilde{\mathbf{E}} \text{ curl } \mathbf{f} dx = \int_G \mathbf{E} \text{ curl } (\mathbf{f} - \mathbf{g}) dx = \int_G (\mathbf{f} - \mathbf{g}) \text{ curl } \mathbf{E} dx = \int_{\tilde{G}} \mathbf{h} \mathbf{f} dx$$

where $\mathbf{h}(x) \stackrel{\text{def}}{=} (\text{curl } \mathbf{E})(x)$ if $x \in G$ and $(\mathbf{h}_1(x), \mathbf{h}_2(x), -\mathbf{h}_3(x)) \stackrel{\text{def}}{=} -(\text{curl } \mathbf{E})(x_1, x_2, -x_3)$ if $x \in \tilde{G}$ with $x_3 < 0$. This means

$$\tilde{\mathbf{E}} \in \overset{0}{H}_{curl}(\tilde{G}) \text{ with } \text{curl } \tilde{\mathbf{E}} = \mathbf{h}. \quad (3.14)$$

From quite similar arguments it follows

$$\text{div } \tilde{\mathbf{E}} = \rho \in L^2(\tilde{G}) \quad (3.15)$$

where $\rho(x) \stackrel{\text{def}}{=} \text{div } \mathbf{E}(x)$ if $x \in G$ and $\rho(x) \stackrel{\text{def}}{=} \text{div } \mathbf{E}(x_1, x_2, -x_3)$ if $x \in \tilde{G}$ with $x_3 < 0$.

Now, 3.14 and 3.15 imply $\tilde{\mathbf{E}} \in H^1(\tilde{G})$, which can be shown for example by developing $\tilde{\mathbf{E}}$ in Fourier-series on the rectangle \tilde{G} .

Since $W(G, S_1)$ is the closure of $C_0^\infty(\mathbb{R}^3 \setminus \overline{S_1})$ in $H_{curl}(G)$ and $Z(G, S_1)$ is the closure of $C_0^\infty(\mathbb{R}^3 \setminus \overline{S_1})$ in $H^1(G)$, it follows easily that $\nabla \varphi \in W_0(G, S_1)$ for all $\varphi \in Z(G, S_1)$ and hence

$$(1 - P_E)\mathbf{E} \in W_0(G, S_1) \text{ for all } \mathbf{E} \in L^2(G). \quad (3.16)$$

Suppose $\mathbf{E} \in W(G, S_1)$. Then 3.16 yields

$P_E \mathbf{E} \in X_0(G, S_1) \cap W(G, S_1) \subset H^1(G)$ by i).

Now, assertion ii) follows from interpolation.

Next, suppose $\mathbf{E} \in X(G, S_1)$. By the definition of P_E it follows from 3.12 that

$$\int_G [(1 - P_E)\mathbf{E}] \nabla \psi dx = \int_G \mathbf{E} \nabla \psi dx = - \int_G (\text{div } \mathbf{E}) \psi dx \text{ for all } \psi \in Z(G, S_1),$$

which implies $(1 - P_E)\mathbf{E} \in X(G, S_1)$. By 3.16 and i) this yields

$(1 - P_E)\mathbf{E} \in W(G, S_1) \cap X(G, S_1) \subset H^1(G)$. Finally, assertion iii) follows for $s \in [0, 1]$ from interpolation.

Lemma 4 $P_E(H^s(G)) \subset H^s(G)$ for all $s \in (0, 1/2)$ and $\|P_E\|_{B(H^s(G), H^s(G))} \xrightarrow{s \rightarrow 0} 1$.

Proof:

Suppose $\mathbf{E} \in \overset{0}{H}^1(G) \subset W(G, S_1)$. Then lemma 3 ii) yields

$$P_E \mathbf{E} \in H^1(G). \quad (3.17)$$

For all $s_1 \in [0, 1/2)$ one has

$$H^s(G) = [L^2(G), \overset{0}{H}^1(G)]_s, \quad (3.18)$$

see [11]. Since $\|P_E\|_{B(L^2(G), L^2(G))} \leq 1$, it follows from 3.17 and 3.18 by interpolation that

$$P_E \mathbf{E} \in [P_E(L^2(G)), P_E(\overset{0}{H}^1(G))]_s \subset [L^2(G), H^1(G)]_s = H^s(G)$$

$$\text{and } \|P_E \mathbf{E}\|_{H^s(G)} \leq c_2^s \|\mathbf{E}\|_{H^s(G)}$$

for all $s \in [0, s_1]$, $\mathbf{E} \in H^s(G)$.

Now, the main result of this section can be proved.

Proof of theorem 1:

Choose $\lambda > 0$ with $L_0 \stackrel{\text{def}}{=} \|1 - \lambda A\|_{L^\infty} < 1$. Then it follows from 3.11 that there exists some $C_1 > 0$ with

$$\|1 - \lambda A^{-1}\|_{B(H^s(G), H^s(G))} \leq C_1^s L_0 \text{ for all } s \in [0, s_0]. \quad (3.19)$$

By lemma 4 and 3.19 there exists $\bar{s} > 0$, such that for all $s \in [0, \bar{s}]$

$$\|P_E\|_{B(H^s(G), H^s(G))} \|1 - \lambda A^{-1}\|_{B(H^s(G), H^s(G))} \leq L_2 < 1 \quad (3.20)$$

Now, assume $s \in [0, \bar{s}]$ and $\mathbf{E} \in W^s(G, S_1)$ with $A\mathbf{E} \in X^s(G, S_1)$. Then it follows from lemma 3 iii) that

$$(1 - P_E)A\mathbf{E} \in H^s(G) \quad (3.21)$$

and therefore

$$P_E \mathbf{E} - P_E A^{-1} P_E A\mathbf{E} = P_E A^{-1} (1 - P_E)A\mathbf{E} \in H^s(G) \quad (3.22)$$

by 3.11 and lemma 4. Lemma 3 ii) yields $P_E \mathbf{E} \in H^s(G)$ and hence by 3.22

$$\mathbf{f} \stackrel{\text{def}}{=} P_E A^{-1} P_E A\mathbf{E} \in H^s(G) \cap X_0(G, S_1) \quad (3.23)$$

Let $U_s \stackrel{\text{def}}{=} X_0(G, S_1) \cap H^s(G)$ and $Q : U_s \rightarrow X_0$ by

$$Q\mathbf{u} \stackrel{\text{def}}{=} P_E (1 - \lambda A^{-1})\mathbf{u} + \lambda \mathbf{f} = \mathbf{u} - \lambda P_E A^{-1} \mathbf{u} + \lambda \mathbf{f} \quad (3.24)$$

Suppose $\mathbf{u} \in U_s$. By assumption 3.11 and lemma 4 one has $P_E A^{-1} \mathbf{u} \in H^s(G)$. Together with 3.23 this yields $Q\mathbf{u} \in U_s$. From 3.20 it follows that Q is Lipschitz-continuous on U_s (with respect to the H^s -topology) with Lipschitz-constant $L_2 < 1$. Hence Q has a unique fixed-point $\mathbf{u}_0 \in U_s$, i.e.

$$\mathbf{u}_0 = Q\mathbf{u}_0 = \mathbf{u}_0 - \lambda P_E A^{-1} \mathbf{u}_0 + \lambda P_E A^{-1} P_E A\mathbf{E}$$

and thus $P_E A^{-1} [\mathbf{u}_0 - P_E A\mathbf{E}] = 0$.

Since $\mathbf{u}_0 - P_E A\mathbf{E} \in X_0(G, S_1)$, this yields

$$\begin{aligned} 0 &= \langle P_E A^{-1} [\mathbf{u}_0 - P_E A\mathbf{E}], \mathbf{u}_0 - P_E A\mathbf{E} \rangle_{L^2(G)} \\ &= \langle A^{-1} [\mathbf{u}_0 - P_E A\mathbf{E}], \mathbf{u}_0 - P_E A\mathbf{E} \rangle_{L^2(G)} \geq c_0 \|\mathbf{u}_0 - P_E A\mathbf{E}\|_{L^2(G)}^2, \end{aligned}$$

which implies

$$P_E A\mathbf{E} = \mathbf{u}_0 \in U_s \subset H^s(G) \quad (3.25)$$

Finally, 3.21, 3.25 yield $A\mathbf{E} \in H^s(G)$ and therefore $\mathbf{E} \in H^s(G)$ by 3.11.

4 Regularity-theorem for general domains

Let $\Omega \subset \mathbb{R}^3$ be a bounded Lipschitz-domain, $\Gamma_1 \subset \partial\Omega$ and $\Gamma_2 \stackrel{\text{def}}{=} \partial\Omega \setminus \Gamma_1$.
Moreover, let $A \in L^\infty(\Omega)$ be a uniformly positive variable matrix with the H^{s_0} -multiplier-property for some $s_0 \in (0, 1/2)$, i.e.

$$A\mathbf{w} \in H^s(\Omega) \text{ for all } s \in [0, s_0] \text{ and } \mathbf{w} \in H^s(\Omega). \quad (4.26)$$

The aim of this section is to prove the following regularity-theorem

Theorem 2 *There exist $\bar{s} \in (0, s_0)$, $c_0 \in (0, \infty)$ depending only on Ω, Γ_1 and A , such that for all $s \in [0, \bar{s}]$ and $\mathbf{E} \in W^s(\Omega, \Gamma_1)$ with $A\mathbf{E} \in X^s(\Omega, \Gamma_1)$ one has*

$$\mathbf{E} \in H^s(\Omega) \text{ and } \|\mathbf{E}\|_{H^s(\Omega)} \leq c_0 \left(\|\mathbf{E}\|_{W^s(\Omega, \Gamma_1)} + \|A\mathbf{E}\|_{X^s(\Omega, \Gamma_1)} \right)$$

For this purpose some technical but mild regularity-assumptions are imposed on Ω and the decomposition of its boundary.

It is assumed that there are open sets $U_1, \dots, U_M \subset \mathbb{R}^3$ and bi-Lipschitz mappings $T_k : Q = (-1, 1)^3 \rightarrow U_k$ (i.e. T_k is bijective, T_k, T_k^{-1} are globally Lipschitz-continuous and $\det DT_k$ is uniformly positive), such that $\bar{\Omega} \subset \cup_{k=1}^M U_k$ and $U_k \cap \Omega$ is a Lipschitz-domain.

The sets U_k fall into four categories. In the first case $k \in \{1, \dots, M_1\}$ U_k does not intersect Γ_2 , i.e.

$$G_k \stackrel{\text{def}}{=} T_k^{-1}(U_k \cap \Omega) = \{x \in Q : x_3 > 0\}$$

and $U_k \cap \Gamma_1 = U_k \cap \partial\Omega = T_k(\{x \in Q : x_3 = 0\})$

In the second case $k \in \{M_1 + 1, \dots, M_2\}$ the same holds with Γ_1 replaced by Γ_2 and vice versa, that means that U_k intersects only Γ_2 .

The third category $k \in \{M_2 + 1, \dots, M_3\}$ consists of those sets, which intersect Γ_1 and Γ_2 . Here T_k^{-1} maps the two parts of the boundary onto orthogonal planes, more precisely

$$\{x \in Q : x_2 = 0, x_3 > 0\} \subset T_k^{-1}(U_k \cap \Gamma_1) \subset \{x \in Q : x_2 = 0, x_3 \geq 0\},$$

$$\{x \in Q : x_2 > 0, x_3 = 0\} \subset T_k^{-1}(U_k \cap \Gamma_2) \subset \{x \in Q : x_2 \geq 0, x_3 = 0\}$$

and

$$G_k = T_k^{-1}(U_k \cap \Omega) = \{x \in Q : x_2 > 0, x_3 > 0\}.$$

For the sake of generality it is not assumed that any part Γ_j of the boundary is closed.

In the last case $k \in \{M_3 + 1, \dots, M\}$ U_k does not intersect $\partial\Omega$ and $G_k = Q$.

In the sequel the following mild additional regularity-property will be imposed on $\partial\Omega$ and its decomposition into Γ_1 and Γ_2 .

For each $k \in \{1, \dots, M\}$ there are bounded Lipschitz-domains $K_1^{(k)}, \dots, K_n^{(k)} \subset \mathbb{R}^3$ and

$\tilde{K}_1^{(k)}, \dots, \tilde{K}_n^{(k)} \subset \mathbb{R}^3$ and Hölder-continuous functions $f_1^{(k)}, \dots, f_n^{(k)} \in C^{1/2}(\mathbb{R}^3, \mathbb{R}^{3 \times 3})$ and $\tilde{f}_1^{(k)}, \dots, \tilde{f}_n^{(k)} \in C^{1/2}(\mathbb{R}^3)$, such that

$$DT_k(y)^{-1} = \sum_{j=1}^n f_j^{(k)}(y) \chi_{K_j^{(k)}}(y) \quad (4.27)$$

$$\det DT_k(y) = \sum_{j=1}^n \tilde{f}_n^{(k)}(y) \chi_{\tilde{K}_j^{(k)}}(y) \text{ for all } y \in Q$$

This means in particular that these functions may be discontinuous on finitely many two-dimensional manifolds. The main purpose of this assumption is that the functions in 4.27 are H^s -multipliers for $s \in (0, 1/2)$.

In the sequel let $S_{2,k} \stackrel{\text{def}}{=} T_k^{-1}(U_k \cap \Gamma_2)$ and $S_{1,k} \stackrel{\text{def}}{=} (\partial G_k) \setminus S_{2,k}$.

Next, $A_k \in L^\infty(G_k, \mathbb{R}^{3 \times 3})$ denotes for $k \in \{1, \dots, M\}$ the matrix-valued function defined by

$$A_k(y) = [\det DT_k(y)] DT_k(y)^{-1} A(T_k(y)) (DT_k(y)^*)^{-1} \text{ for } y \in G_k \quad (4.28)$$

Let $\chi_k \in C_0^\infty(U^{(k)})$, $k \in \{1, \dots, M\}$ be a partition of unity subordinate to the covering $U^{(k)}$, $k \in \{1, \dots, M\}$ of $\bar{\Omega}$.

For $\mathbf{F} \in L^2(\Omega)$ define $\mathcal{T}_k \mathbf{F} \in L^2(G_k)$ and $\mathcal{S}_k \mathbf{F} \in L^2(G_k)$ by

$$(\mathcal{T}_k \mathbf{F})(y) \stackrel{\text{def}}{=} \chi_k(T_k(y)) DT_k(y)^* \mathbf{F}(T_k(y))$$

and

$$(\mathcal{S}_k \mathbf{F})(y) \stackrel{\text{def}}{=} \chi_k(T_k(y)) [\det DT_k(y)] DT_k(y)^{-1} \mathbf{F}(T_k(y)) \text{ for } y \in G_k.$$

Lemma 5 *Suppose $s \in [0, 1]$. Then*

$$\mathcal{T}_k \mathbf{E} \in W^s(G_k, S_{1,k}) \text{ for all } \mathbf{E} \in W^s(\Omega, \Gamma_1). \quad (4.29)$$

and

$$\text{and } \mathcal{S}_k \mathbf{D} \in X^s(G_k, S_{1,k}) \text{ for all } \mathbf{D} \in X^s(\Omega, \Gamma_1). \quad (4.30)$$

Proof:

Suppose $\mathbf{f} \in C_0^\infty(\mathbb{R}^3 \setminus \overline{S_{k,2}})$ and define $\mathbf{F} \stackrel{\text{def}}{=} D(T_k^{-1})^* \cdot (\mathbf{f} \circ T_k^{-1}) \in L^\infty(U_k)$. Then lemma 2 yields $\mathbf{F} \in H_{\text{curl}}(U_k)$ with

$$\text{curl } \mathbf{F} = [\det D(T_k^{-1})] [(DT_k) \cdot \text{curl } \mathbf{f}] \circ T_k^{-1} \in L^\infty(U_k) \subset L^2(U_k). \quad (4.31)$$

Since $(\text{supp } \mathbf{f}) \cap T_k^{-1}(\text{supp } \chi_k)$ is a compact subset of Q and

$\text{supp } \mathbf{f} \subset \mathbb{R}^3 \setminus \overline{S_{k,2}}$, it follows that the sets

$T_k(Q \cap \text{supp } \mathbf{f}) \cap \text{supp } \chi_k$ and $T_k(S_{k,2}) = U_k \cap \Gamma_2$ have positive distance. Hence

$$\text{supp } (\chi_k \mathbf{F}) \subset \overline{T_k(Q \cap \text{supp } \mathbf{f}) \cap \text{supp } \chi_k} \subset U_k \setminus \overline{\Gamma_2}, \quad (4.32)$$

After extending $\chi_k \mathbf{F}$ by zero outside $\text{supp } \chi_k$ it follows from 4.31 and 4.32 using the usual mollifying-argument that

$$\chi_k \mathbf{F} \text{ belongs to the closure of } C_0^\infty(\mathbb{R}^3 \setminus \overline{\Gamma_2}), \text{ in } H_{curl}(\mathbb{R}^3). \quad (4.33)$$

Now suppose $\mathbf{E} \in W(\Omega, \Gamma_1)$. Then 4.31 yield by the substitution-formula

$$\begin{aligned} \int_{G_k} (\mathcal{T}_k \mathbf{E}) \operatorname{curl} \mathbf{f} dy &= \int_{G_k} \chi_k(T_k(y)) [DT_k(y)^* \mathbf{E}(T_k(y))] \operatorname{curl} \mathbf{f}(y) dy \\ &= \int_{U_k \cap \Omega} \chi_k(x) [\det DT_k^{-1}(x)] \mathbf{E}(x) \cdot [(DT_k)(T_k^{-1}(x)) \cdot (\operatorname{curl} \mathbf{f})(T_k^{-1}(x))] dx \\ &= \int_{U_k \cap \Omega} \chi_k \mathbf{E} \operatorname{curl} \mathbf{F} dx = \int_{\Omega} \mathbf{E} \operatorname{curl} [\chi_k \mathbf{F}] dx - \int_{U_k \cap \Omega} \mathbf{E} \cdot (\nabla \chi_k) \wedge \mathbf{F} dx \end{aligned} \quad (4.34)$$

Since $\mathbf{E} \in W(\Omega, \Gamma_1)$, it follows from 4.33 that

$$\begin{aligned} \int_{G_k} (\mathcal{T}_k \mathbf{E}) \operatorname{curl} \mathbf{f} dy &= \int_{U_k \cap \Omega} \mathbf{F} \operatorname{curl} [\chi_k \mathbf{E}] dx \\ &= \int_{G_k} [\det DT_k(y)] \mathbf{F}(T_k(y)) \cdot [(\operatorname{curl} (\chi_k \mathbf{E}))(T_k(y))] dy \\ &= \int_{G_k} [\det DT_k(y)] (DT_k(y)^{-1} \cdot [(\operatorname{curl} (\chi_k \mathbf{E}))(T_k(y))]) \cdot \mathbf{f}(y) dy \end{aligned} \quad (4.35)$$

for all $\mathbf{f} \in C_0^\infty(\mathbb{R}^3 \setminus \overline{S_{k,2}})$, which implies $\mathcal{T}_k \mathbf{E} \in W(G_k, S_{k,1})$ with

$$\operatorname{curl} (\mathcal{T}_k \mathbf{E}) = (\det DT_k)(DT_k(\cdot))^{-1} [\operatorname{curl} (\chi_k \mathbf{E}) \circ T_k]. \quad (4.36)$$

Hence, 4.29 follows from interpolation.

To prove ii) suppose $\mathbf{D} \in X(\Omega, \Gamma_1)$.

Let $\varphi \in C_0^\infty(\mathbb{R}^3 \setminus \overline{S_{1,k}})$ and $\psi \stackrel{\text{def}}{=} \varphi \circ T_k^{-1} \in H^1(U_k)$.

As in the proof of i) $(\text{supp } \varphi) \cap T_k^{-1}(\text{supp } \chi_k)$ is a compact subset of Q and $\text{supp } \varphi \subset \mathbb{R}^3 \setminus \overline{S_{k,1}}$. Hence $T_k(Q \cap \text{supp } \varphi) \cap \text{supp } \chi_k$ has positive distance to $T_k(Q \cap S_{k,1})$ and therefore also to the set $U_k \cap \Gamma_1 = (U_k \cap \partial\Omega) \setminus (U_k \cap \Gamma_2) \subset T_k(Q \cap \partial G_k) \setminus T_k(S_{k,2}) \subset T_k(Q \cap S_{k,1})$. Thus,

$$\text{supp } (\chi_k \psi) \subset \overline{T_k(Q \cap \text{supp } \varphi) \cap \text{supp } \chi_k} \subset U_k \setminus \overline{\Gamma_1}, \quad (4.37)$$

After extending $\chi_k \psi$ by zero outside $\text{supp } \chi_k$ it follows from 4.37 that

$$\chi_k \psi \in \overset{0}{H^1}(\mathbb{R}^3 \setminus \overline{\Gamma_1}), \quad (4.38)$$

With 4.38 and $\mathbf{D} \in X(\Omega, \Gamma_1)$ one obtains

$$\begin{aligned} \int_{G_k} (S_k \mathbf{D}) \nabla \varphi dy &= \int_{G_k} \chi_k(T_k(y)) [\det DT_k(y)] [DT_k(y)^{-1} \mathbf{D}(T_k(y))] \nabla \varphi(y) dy \\ &= \int_{G_k} [\det DT_k(y)] \chi_k(T_k(y)) \mathbf{D}(T_k(y)) \cdot (\nabla \psi)(T_k(y)) dy \end{aligned} \quad (4.39)$$

$$\begin{aligned}
&= \int_{\Omega \cap U_k} \chi_k \mathbf{D} \nabla \psi dx = \int_{\Omega} \mathbf{D} \nabla [\chi_k \psi] dx - \int_{\Omega \cap U_k} (\nabla \chi_k) \mathbf{D} \psi dx \\
&= - \int_{\Omega \cap U_k} \operatorname{div} (\chi_k \mathbf{D}) \psi dx = - \int_{G_k} [\det DT_k(y)] [\operatorname{div} (\chi_k \mathbf{D})(T_k(y))] \varphi(y) dy
\end{aligned}$$

Now, 4.39 yields $\mathcal{S}_k \mathbf{D} \in X(G_k, S_{1,k})$ with

$$\operatorname{div} (\mathcal{S}_k \mathbf{D}) = [\det DT_k] [(\operatorname{div} (\chi_k \mathbf{D})) \circ T_k]$$

Finally, 4.30 follows for all $s \in [0, 1]$ by interpolation

Lemma 6 *The A_k are H^{s_0} -multipliers, i.e. $A_k \mathbf{f} \in H^{s_0}(G_k)$ for all $\mathbf{f} \in H^{s_0}(G_k)$.*

Proof:

By the assumption 4.27 the functions $|\det DT_k(\cdot)|$ and $DT_k(\cdot)^{-1}$ are H^s -multipliers for $s \in (0, 1/2)$. Hence, it remains to show that $A \circ T_k$ is a H^{s_0} -multiplier, i.e.

$$(A \circ T_k) \mathbf{f} \in H^{s_0}(G_k) \text{ for all } \mathbf{f} \in H^{s_0}(G_k). \quad (4.40)$$

For $\mathbf{f} \in H^1(G_k)$ we have $\mathbf{f} \circ T_k^{-1} \in H^1(U_k \cap \Omega)$, since T_k is a bi-Lipschitz mapping. Therefore it follows from interpolation

$$\mathbf{f} \circ T_k^{-1} \in H^s(U_k \cap \Omega) \text{ for all } s \in [0, 1] \text{ and } \mathbf{f} \in H^s(G_k) \quad (4.41)$$

Now, it follows from 4.26 and 4.41 that

$$\mathbf{f} \circ T_k^{-1} A \in H^{s_0}(U_k \cap \Omega) \text{ for all } \mathbf{f} \in H^{s_0}(G_k). \quad (4.42)$$

In analogy to 4.41 one has

$$\mathbf{g} \circ T_k \in H^s(G_k) \text{ for all } s \in [0, 1] \text{ and } \mathbf{g} \in H^s(U_k \cap \Omega) \quad (4.43)$$

Finally 4.40 follows from 4.42 and 4.43.

Now, the proof of theorem 2 can be completed.

Proof of theorem 2:

By theorem 1 and lemma 6 there exists some $\bar{s} \in (0, 1/2)$, $c_0 \in (0, \infty)$ depending only on Ω, Γ_1 , such that for all $s \in [0, \bar{s}]$ and $k \in \{1, \dots, M\}$ one has

$$\mathbf{F} \in H^s(G_k) \text{ for all } \mathbf{F} \in W^s(G_k, S_{1,k}) \text{ with } A_k \mathbf{F} \in X^s(G_k, S_{1,k}) \quad (4.44)$$

This follows from theorem 1 directly in the case $k \in \{M_2 + 1, \dots, M_3\}$. Obvious modifications of the proof of theorem 1 shows that assertion 4.44 also holds in the remaining, even easier cases.

Now, suppose $\mathbf{E} \in W^s(\Omega, \Gamma_1)$ with $A\mathbf{E} \in X^s(\Omega, \Gamma_1)$ for $s \in [0, \bar{s}]$.

Then lemma 5 yields $\mathcal{T}\mathbf{E} \in W^s(G_k, S_1)$ and $A_k \mathcal{T}_k \mathbf{E} = \mathcal{S}_k(A\mathbf{E}) \in X^s(G_k, S_1)$. With 4.44 one obtains $\mathcal{T}_k \mathbf{E} \in H^s(G_k)$ and hence

$$(\chi_k \mathbf{E}) \circ T_k = (DT_k(y)^*)^{-1} (\mathcal{T}_k \mathbf{E}) \in H^s(G_k), \quad (4.45)$$

since $(DT_k(\cdot)^*)^{-1}$ is a H^s -multiplier by the assumptions 4.27 on T_k .

Finally 4.45 and 4.41 yield $\mathbf{E} \in H^s(\Omega)$, since $\sum_{k=1}^M \chi_k = 1$ on Ω .

5 H^s -regularity-results for ME

Let $\Omega, \Gamma_1 \subset \partial\Omega$ as in the previous section. Suppose $\varepsilon \in L^\infty(\Omega)$ and $\mu \in L^\infty(\Omega)$ are uniformly positive variable matrices in the sense that

$$(y^T \varepsilon(x) y) \geq m|y|^2 \text{ for all } x \in \Omega \text{ and all vectors } y \in \mathcal{C}^3 \text{ with some } m > 0.$$

In the sequel the operator B is defined by

$$B(\mathbf{E}, \mathbf{h}) \stackrel{\text{def}}{=} (\varepsilon^{-1} \operatorname{curl} \mathbf{h}, -\mu^{-1} \operatorname{curl} \mathbf{E})$$

for $(\mathbf{E}, \mathbf{h}) \in D(B) \stackrel{\text{def}}{=} W(\Omega, \Gamma_1) \times \tilde{W}(\Omega, \Gamma_2)$.

Here $\tilde{W}(\Omega, \Gamma_2)$ is defined as the closure of $C_0^\infty(\mathbb{R}^3 \setminus \overline{\Gamma_2})$ in $H_{\operatorname{curl}}(\Omega)$.

Therefore B has the form $D(B) = D(\mathcal{A}^*) \times D(\mathcal{A})$ and

$$B(\mathbf{E}, \mathbf{h}) = (\varepsilon^{-1} \mathcal{A} \mathbf{h}, -\mu^{-1} \mathcal{A}^* \mathbf{E}) \text{ for all } \mathbf{E} \in D(\mathcal{A}^*) \text{ and } \mathbf{h} \in D(\mathcal{A}),$$

where $D(\mathcal{A})$ is the closure of $C_0^\infty(\mathbb{R}^3 \setminus \overline{\Gamma_2})$ in $H_{\operatorname{curl}}(\Omega)$ and $\mathcal{A} \mathbf{h} \stackrel{\text{def}}{=} \operatorname{curl} \mathbf{h}$. Since \mathcal{A} is densely defined and closed, it follows that B is a densely defined skew self-adjoint operator in the Hilbert-space $\mathcal{X}_0 \stackrel{\text{def}}{=} L^2(\Omega, \mathcal{C}^6)$ endowed with the scalar-product $\langle (\mathbf{E}, \mathbf{h}), (\mathbf{F}, \mathbf{g}) \rangle_{\mathcal{X}_0} \stackrel{\text{def}}{=} \int_\Omega (\varepsilon \mathbf{E} \overline{\mathbf{F}} + \mu \mathbf{h} \overline{\mathbf{g}}) dx$.

Hence, $-B^2$ is a positive, self-adjoint operator, and by the spectral-theorem

$$|B|^s \stackrel{\text{def}}{=} (-B^2)^{s/2} = \int_{\mathbb{R}} |\lambda|^s dE_\lambda \quad (5.46)$$

can be defined as a positive self-adjoint operator in \mathcal{X}_0 for $s \in [0, 1]$. Here $(E_\lambda)_{t \in \mathbb{R}}$ denotes the spectral-family of the self-adjoint operator iB in \mathcal{X}_0 . The domain $D(|B|^s)$ of $|B|^s$ can be characterized as the interpolation space $[\mathcal{X}_0, D(B)]_s$, see [18], and will be denoted by \mathcal{X}_s in the sequel.

With $D(B) = W(\Omega, \Gamma_1) \times \tilde{W}(\Omega, \Gamma_2)$ it follows easily by interpolation that

$$\mathcal{X}_s = W^s(\Omega, \Gamma_1) \times \tilde{W}^s(\Omega, \Gamma_2), \quad (5.47)$$

where $\tilde{W}^s(\Omega, \Gamma_k) \stackrel{\text{def}}{=} [L^2(\Omega), \tilde{W}(\Omega, \Gamma_k)]_s$.

Since $C_0^\infty(\mathbb{R}^3 \setminus \overline{\Gamma_2}) \subset W(\Omega, \Gamma_2)$, one has

$$\tilde{W}^s(\Omega, \Gamma_2) \subset W^s(\Omega, \Gamma_2). \quad (5.48)$$

Remark 1 *It has been shown in [8], lemma 5i) that under the present assumptions on Ω and the partition of its boundary the space $W(\Omega, \Gamma_2)$ coincides with the closure of $C_0^\infty(\mathbb{R}^3 \setminus \overline{\Gamma_2})$ in $H_{\operatorname{curl}}(\Omega)$, i.e.*

$$\tilde{W}^s(\Omega, \Gamma_2) = W^s(\Omega, \Gamma_2).$$

But this fact is not necessary for the following considerations.

Recall that $Z(\Omega, \Gamma_k)$ is defined as the closure of $C_0^\infty(\mathbb{R}^3 \setminus \overline{\Gamma_k})$ in $H^1(\Omega)$.

Let $\varphi \in Z(\Omega, \Gamma_1)$ and $\psi \in Z(\Omega, \Gamma_2)$.

Then $\nabla \varphi \in W_0(\Omega, \Gamma_1)$ and $\nabla \psi \in \bar{W}(\Omega, \Gamma_2)$, see [6], and thus

$$(\nabla \varphi, \nabla \psi) \in \ker B. \quad (5.49)$$

In the sequel P denotes the orthogonal-projector on $(\ker B)^\perp = \overline{\text{ran } B}$ in \mathcal{X}_0 .

Let $(\exp(tB))_{t \in \mathbb{R}}$ be the unitary group generated by B .

Then $(\mathbf{E}(t), \mathbf{h}(t)) = \mathbf{w}(t) \stackrel{\text{def}}{=} \exp(tB)\mathbf{w}_0$ solves the homogeneous Maxwell equations

$$\varepsilon \partial_t \mathbf{E} = \text{curl } \mathbf{h}, \text{ and } \mu \partial_t \mathbf{h} = -\text{curl } \mathbf{E}, \quad (5.50)$$

supplemented by the initial-boundary-conditions

$$\vec{n} \wedge \mathbf{E} = 0 \text{ on } (0, \infty) \times \Gamma_1, \quad \vec{n} \wedge \mathbf{h} = 0 \text{ on } (0, \infty) \times \Gamma_2, \quad (5.51)$$

$$\mathbf{E}(0, x) = \mathbf{E}_0(x), \mathbf{h}(0, x) = \mathbf{h}_0(x). \quad (5.52)$$

for $\mathbf{w}_0 = (\mathbf{E}_0, \mathbf{h}_0) \in \mathcal{X}_0$. The aim of this section is to prove a H^s -regularity-theorem for Maxwell's equations. For this purpose it is assumed that ε, μ have the H^{s_0} -multiplier-property 4.26 for some $s_0 \in (0, 1/2)$.

The following theorem will be proved in this section.

Theorem 3 $(\exp(tB))_{t \in \mathbb{R}}$ is a strongly continuous group in $H^s(\Omega)$ for all $s \in [0, \bar{s}]$, i.e.

$\exp(\cdot B)\mathbf{w} \in C(\mathbb{R}, H^s(\Omega)) \cap L^\infty(\mathbb{R}, H^s(\Omega))$ for all $\mathbf{w} \in H^s(\Omega)$. Here $\bar{s} > 0$ as in theorem 2.

This theorem says that the initial-boundary-value-problem 5.50-5.52 is well-posed in $H^s(\Omega)$ for all $s \in [0, \bar{s}]$. In the case that Ω is two-dimensional this result can be found in [7].

Lemma 7 Let $s \in [0, \bar{s}]$ with $\bar{s} > 0$ as in theorem 2.

$$i) \mathcal{X}_s \cap (\ker B)^\perp \subset H^s(\Omega), \text{ in particular } P(\mathcal{X}_s) \subset H^s(\Omega).$$

$$ii) P(H^s(\Omega)) \subset H^s(\Omega).$$

$$iii) H^s(\Omega) \subset \mathcal{X}_s.$$

Proof: Let $\mathbf{w} \stackrel{\text{def}}{=} (\mathbf{E}, \mathbf{h}) \in \mathcal{X}_s \cap (\ker B)^\perp$. For $\varphi \in Z(\Omega, \Gamma_1)$ one has by 5.49

$$0 = \langle \mathbf{w}, (\nabla \varphi, 0) \rangle_{\mathcal{X}_0} = \int_\Omega \varepsilon \mathbf{E} \nabla \varphi dx,$$

i.e.

$$\varepsilon \mathbf{E} \in X_0(\Omega, \Gamma_1) \subset X^s(\Omega, \Gamma_1) \quad (5.53)$$

Now, 5.47, 5.53 and theorem 2 yield $\mathbf{E} \in W^s(\Omega, \Gamma_1) \cap \varepsilon^{-1}(X^s(\Omega, \Gamma_1)) \subset H^s(\Omega)$. By replacing Γ_1 by Γ_2 the same argument using 5.48 yields $\mathbf{h} \in H^s(\Omega)$, which completes the proof of i).

Proof of ii) and iii): As in the proof of theorem 4 one has

$\overset{0}{H}^1(\Omega, \mathcal{C}^3) \subset X(\Omega, \Gamma_k) \cap \tilde{W}(\Omega, \Gamma_k) \subset X(\Omega, \Gamma_k) \cap W(\Omega, \Gamma_k)$ and therefore by interpolation

$$H^s(\Omega, \mathcal{C}^3) = [L^2(\Omega, \mathcal{C}^3), \overset{0}{H}^1(\Omega, \mathcal{C}^3)]_s \subset X^s(\Omega, \Gamma_1) \cap W^s(\Omega, \Gamma_1)$$

and

$$H^s(\Omega, \mathcal{C}^3) = [L^2(\Omega, \mathcal{C}^3), \overset{0}{H}^1(\Omega, \mathcal{C}^3)]_s \subset X^s(\Omega, \Gamma_2) \cap \tilde{W}^s(\Omega, \Gamma_2)$$

By 5.47 this implies iii). Moreover, it follows from i) and iii) that

$$P(H^s(\Omega, \mathcal{C}^3)) \subset P(\mathcal{X}_s) = \mathcal{X}_s \cap (\ker B)^\perp \subset H^s(\Omega, \mathcal{C}^6).$$

Now, theorem 3 can be proved.

Proof of theorem 3: Let $\mathbf{w} \in H^s(\Omega)$. Since $\text{ran}(1 - P) = \ker B$, one has

$$\exp(tB)\mathbf{w} = (1 - P)\mathbf{w} + P \exp(tB)\mathbf{w} \quad (5.54)$$

Now, lemma 7 ii) yields

$$(1 - P)\mathbf{w} \in H^s(\Omega) \text{ and } \|(1 - P)\mathbf{w}\|_{H^s} \leq C_1 \|\mathbf{w}\|_{H^s} \quad (5.55)$$

It follows from lemma 7 iii) that $\mathbf{w} \in \mathcal{X}_s$ and thus $\exp(\cdot B)\mathbf{w} \in C(\mathbb{R}, \mathcal{X}_s) \cap L^\infty(\mathbb{R}, \mathcal{X}_s)$. Next, lemma 7 i) yields

$$P \exp(\cdot B)\mathbf{w} \in C(\mathbb{R}, \mathcal{X}_s \cap (\ker B)^\perp) \subset C(\mathbb{R}, H^s(\Omega)) \quad (5.56)$$

and $\|P \exp(tB)\mathbf{w}\|_{H^s} \leq C_2 \|\mathbf{w}\|_{H^s}$ with some $C_1, C_2 \in (0, \infty)$ independent of t, \mathbf{w} . Finally, the desired result follows from 5.54 - 5.56.

6 L^p -regularity for solutions of ME

Let $\Omega, \Gamma_1, \varepsilon$ and μ as in the previous section. Only the H^{s_0} -multiplier-property 4.26 of the coefficients $\varepsilon, \mu \in L^\infty(\Omega)$ is not necessary now.

In this section Maxwell's equations with nonlinear conductivity are considered.

$$\varepsilon \partial_t \mathbf{E} = \text{curl } \mathbf{h} - \mathbf{S}(\mathbf{E}), \quad (6.57)$$

$$\mu \partial_t \mathbf{h} = -\operatorname{curl} \mathbf{E}, \quad (6.58)$$

supplemented by the initial-boundary-conditions

$$\vec{n} \wedge \mathbf{E} = 0 \text{ on } (0, \infty) \times \Gamma_1, \quad \vec{n} \wedge \mathbf{h} = 0 \text{ on } (0, \infty) \times \Gamma_2, \quad (6.59)$$

$$\mathbf{E}(0, x) = \mathbf{E}_0(x), \mathbf{h}(0, x) = \mathbf{h}_0(x). \quad (6.60)$$

Here $\mathbf{S} : L^2(\Omega, \mathbb{R}^3) \rightarrow L^2(\Omega, \mathbb{R}^3)$ is a generally nonlinear operator, which represent the electric current caused by the electric field. It is assumed that

$$\|\mathbf{S}(\mathbf{u}) - \mathbf{S}(\mathbf{v})\|_{L^2} \leq L \|\mathbf{u} - \mathbf{v}\|_{L^2} \text{ for all } \mathbf{u}, \mathbf{v} \in L^2(\Omega) \quad (6.61)$$

and

$$\mathbf{S}(\mathbf{E}) \in L^p(\Omega) \text{ and } \|\mathbf{S}(\mathbf{u})\|_{L^p} \leq K(1 + \|\mathbf{u}\|_{L^p}) \quad (6.62)$$

for all $p \in [2, \infty)$ and $\mathbf{u} \in L^p(\Omega)$ with constants $L \in (0, \infty)$ and $K \in (0, \infty)$.

In particular the linear case $\mathbf{S}(\mathbf{E}) = \sigma \mathbf{E}$ with an electric conductivity $\sigma \in L^\infty(\Omega)$ is possible.

For the definition of the notion of weak solutions of 6.57-6.60 see [6].

Setting $\mathbf{u} \stackrel{\text{def}}{=} (\mathbf{E}, \mathbf{h})$ 6.57-6.60 reads as

$$\partial_t \mathbf{u} = B\mathbf{u} + F_\sigma(\mathbf{u}), \quad \mathbf{u}(0) = \mathbf{w}_0 \stackrel{\text{def}}{=} (\mathbf{E}_0, \mathbf{h}_0) \quad (6.63)$$

where $F_\sigma : L^2(\Omega, \mathbb{R}^6) \rightarrow L^2(\Omega, \mathbb{R}^6) \subset \mathcal{X}_0$ is defined by

$$(F_\sigma(\mathbf{w})) \stackrel{\text{def}}{=} -\varepsilon^{-1}(\mathbf{S}(\mathbf{E}), 0) \text{ for } \mathbf{w} = (\mathbf{E}, \mathbf{h}) \in L^2(\Omega, \mathbb{R}^6).$$

A function $\mathbf{u} \in C([0, \infty), \mathcal{X}_0)$ is called a weak solution to 6.63, if for all $\mathbf{a} \in D(B)$

$$\frac{d}{dt} \langle \mathbf{u}(t), \mathbf{a} \rangle_{\mathcal{X}_0} = - \langle \mathbf{u}(t), B\mathbf{a} \rangle_{\mathcal{X}_0} + \langle F_\sigma(\mathbf{u}(t)), \mathbf{a} \rangle_{\mathcal{X}_0} \quad (6.64)$$

This is equivalent to the variation of constant formula

$$\mathbf{u}(t) = \exp(tB)\mathbf{w}_0 + \int_0^t \exp((t-s)B)F_\sigma(\mathbf{u}(s))ds, \quad (6.65)$$

where B is defined as in the previous section and $\exp(tB), t \in \mathbb{R}$ is the unitary group generated by B . Since F_σ is Lipschitz-continuous with respect to $\mathbf{E} \in L^2(\Omega)$ by assumption 6.61, it follows from a standard result that this integral equation has a unique solution $\mathbf{u} = (\mathbf{E}, \mathbf{h}) \in C([0, \infty), \mathcal{X}_0)$, see [6], chapter 6.

The main result of this section is the following L^p -regularity-theorem.

Theorem 4 *There exists some $\tilde{p} > 2$ depending only on $\Omega, \Gamma_1, \varepsilon$ and μ , such that for all $p \in [2, \tilde{p}]$ and $\mathbf{w}_0 \in D(B) \cap L^p(\Omega)$ one has $\mathbf{u} \in L_{loc}^\infty([0, \infty), L^p(\Omega)) \cap C([0, \infty), L^r(\Omega))$ for all $r \in [2, p)$.*

In the sequel Y_p denotes for $p \in [2, \infty)$ the set of all $\mathbf{w} = (\mathbf{E}, \mathbf{h}) \in \mathcal{X}_0$, such that the semi-norm

$$\begin{aligned} \|\mathbf{w}\|_{Y_p} &\stackrel{\text{def}}{=} \sup\left\{\left|\int_{\Omega} \varepsilon \mathbf{E} \nabla \varphi dx\right| : \varphi \in Z(\Omega, \Gamma_1), \|\varphi\|_{W^{1,p^*}(\Omega)} \leq 1\right\} \\ &+ \sup\left\{\left|\int_{\Omega} \mu \mathbf{h} \nabla \psi dx\right| : \psi \in Z(\Omega, \Gamma_2), \|\psi\|_{W^{1,p^*}(\Omega)} \leq 1\right\} \end{aligned}$$

is finite. Here

$$\|\psi\|_{W^{1,q}(\Omega)} \stackrel{\text{def}}{=} \|\psi\|_{L^q(\Omega)} + \|\nabla \psi\|_{L^q(\Omega)} \text{ for } q \in [1, \infty), \psi \in W^{1,q}(\Omega)$$

Obviously Hölder's inequality yields

$$L^p(\Omega) \subset Y_p \text{ and } \|\mathbf{w}\|_{Y_p} \leq \max\{\|\varepsilon\|_{L^\infty}, \|\mu\|_{L^\infty}\} \|\mathbf{w}\|_{L^p} \text{ for all } \mathbf{w} \in L^p(\Omega). \quad (6.66)$$

It follows from 5.49 that for $\mathbf{w}_0 = (\mathbf{E}_0, \mathbf{h}_0) \in \mathcal{X}_0$, $(\mathbf{E}(t), \mathbf{h}(t)) \stackrel{\text{def}}{=} \exp(tB)\mathbf{w}_0$ and $\varphi \in Z(\Omega, \Gamma_1)$ and $\psi \in Z(\Omega, \Gamma_2)$ one has

$$\begin{aligned} \int_{\Omega} \mu \mathbf{E}(t) \nabla \varphi dx + \int_{\Omega} \mu \mathbf{h}(t) \nabla \psi dx &= \langle \exp(tB)\mathbf{w}_0, (\nabla \varphi, \nabla \psi) \rangle_{\mathcal{X}} \\ &= \langle \mathbf{w}_0, \exp(-tB)(\nabla \varphi, \nabla \psi) \rangle_{\mathcal{X}} = \langle \mathbf{w}_0, (\nabla \varphi, \nabla \psi) \rangle_{\mathcal{X}} \\ &= \int_{\Omega} \mu \mathbf{E}_0 \nabla \varphi dx + \int_{\Omega} \mu \mathbf{h}_0 \nabla \psi dx \end{aligned}$$

This implies

$$\exp(tB)(Y_p) \subset Y_p \text{ and } \|\exp(tB)\mathbf{w}\|_{Y_p} = \|\mathbf{w}\|_{Y_p} \text{ for all } \mathbf{w} \in Y_p. \quad (6.67)$$

Next, a L^p -regularity-theorem for elements belonging to $\mathcal{X}_{3/2-3/p} \cap Y_p$ is proved.

Theorem 5 *There exists $\tilde{p} \in (2, 6/(3 - 2\bar{s}))$, such that for all $p \in [2, \tilde{p}]$ and $\mathbf{w} \in \mathcal{X}_{3/2-3/p} \cap Y_p$ one has $\mathbf{w} \in L^p(\Omega)$ and*

$$\|\mathbf{w}\|_{L^p} \leq C_3 \left(\|\mathbf{w}\|_{\mathcal{X}_{3/2-3/p}} + \|\mathbf{w}\|_{Y_p} \right)$$

with some $C_3 \in (0, \infty)$ independent of \mathbf{w} . Here $\bar{s} > 0$ as in theorem 2 in the case $A = 1$.

Proof:

Let $p \in (2, 6/(3 - 2\bar{s}))$ and $\mathbf{w} = (\mathbf{E}, \mathbf{h}) \in \mathcal{X}_{3/2-3/p} \cap Y_p$ and define $f \in Z(\Omega, \Gamma_1)$ and $g \in Z(\Omega, \Gamma_2)$ by

$$\int_{\Omega} \nabla f \nabla \varphi dx = \int_{\Omega} \mathbf{E} \nabla \varphi dx \text{ for all } \varphi \in Z(\Omega, \Gamma_1) \quad (6.68)$$

$$\text{and } \int_{\Omega} \nabla g \nabla \psi dx = \int_{\Omega} \mathbf{h} \nabla \psi dx \text{ for all } \psi \in Z(\Omega, \Gamma_2)$$

Then $\mathbf{E} - \nabla f \in X_0(\Omega, \Gamma_1)$ and also $\mathbf{E} - \nabla f \in W^{3/2-3/p}(\Omega, \Gamma_1)$ by 5.47, since $\nabla f \in W_0(\Omega, \Gamma_1) \subset W^{3/2-3/p}(\Omega, \Gamma_1)$. With $3/2 - 3/p \leq \bar{s}$ we have by Sobolev's embedding-theorem for fractional-order spaces and the H^s -regularity-theorem 2 (in the case $A = 1$)

$$\mathbf{E} - \nabla f \in H^{3/2-3/p}(\Omega) \subset L^p(\Omega) \text{ with} \quad (6.69)$$

$$\|\mathbf{E} - \nabla f\|_{L^p} \leq C_1 \|\mathbf{E} - \nabla f\|_{W^{3/2-3/p}} \leq C_2 \|\mathbf{w}\|_{\mathcal{X}_{3/2-3/p}}$$

with $C_2 > 0$ independent of \mathbf{w} . By the definition of $\|\cdot\|_{Y_p}$ Hölder's inequality yields for all $\varphi \in Z(\Omega, \Gamma_1)$ the estimate

$$\begin{aligned} \left| \int_{\Omega} \varepsilon \nabla f \nabla \varphi dx \right| &\leq \|\varepsilon(\mathbf{E} - \nabla f)\|_{L^p} \|\nabla \varphi\|_{L^{p^*}} + \left| \int_{\Omega} \varepsilon \mathbf{E} \nabla \varphi dx \right| \\ &\leq C_2 (\|\mathbf{w}\|_{\mathcal{X}_{3/2-3/p}} + \|\mathbf{w}\|_{Y_p}) \|\varphi\|_{W^{1,p^*}} \end{aligned} \quad (6.70)$$

It follows from 6.70 and the $W^{1,p}$ -result in [5] that

$$f \in W^{1,p}(\Omega), \text{ i.e. } \nabla f \in L^p(\Omega) \text{ with} \quad (6.71)$$

$$\|\nabla f\|_{L^p} \leq C_3 (\|\mathbf{w}\|_{\mathcal{X}_{3/2-3/p}} + \|\mathbf{w}\|_{Y_p})$$

provided that p is sufficiently close to 2, that means $p \leq \bar{p}$ where $\bar{p} > 2$ depends on Ω, Γ_1 and ε . Now, 6.69 and 6.71 yield $\mathbf{E} \in L^p(\Omega)$. Analogously one obtains $\mathbf{h} \in L^p(\Omega)$ and the lemma is proved with $\tilde{p} \stackrel{\text{def}}{=} \min \{6/(3 - 2\bar{s}), \bar{p}\}$.

Remark 2 *The previous theorem does not follow immediately from the H^s -regularity-theorem 2, since the coefficients are not assumed to be H^s -multipliers in this section.*

Corollary 1 *For all $p \in [2, \tilde{p}]$ and $\mathbf{E} \in L^2(\Omega)$ with*

$$\text{curl } \mathbf{E} \in L^p(\Omega) \text{ and } \vec{n} \wedge \mathbf{E} = 0 \text{ on } \Gamma_1 \quad (6.72)$$

and

$$\sup \left\{ \left| \int_{\Omega} \varepsilon \mathbf{E} \nabla \varphi dx \right| : \varphi \in Z(\Omega, \Gamma_1), \|\varphi\|_{W^{1,p^*}(\Omega)} \leq 1 \right\} < \infty \quad (6.73)$$

one has $\mathbf{E} \in L^p(\Omega)$.

6.72 is understood in the sense that

$$\int_{\Omega} (\mathbf{E} \text{ curl } \mathbf{h} - \mathbf{h} \text{ curl } \mathbf{E}) dx = 0 \text{ for all } \mathbf{h} \in L^p(\Omega) \cap W(\Omega, \Gamma_2)$$

Proof:

Let $\mathbf{E} \in L^2(\Omega)$ satisfy 6.72 and 6.73.

Then

$$(\mathbf{E}, 0) \in Y_p \quad (6.74)$$

The aim of the following considerations is to show that $(\mathbf{E}, 0) \in D((1 + |B|)^{1/2}) = \mathcal{X}_{1/2}$.

Suppose $\mathbf{w} = (\mathbf{w}_1, \mathbf{w}_2) \in \mathcal{X}_1 = D(B)$ and define $\mathbf{u} \stackrel{\text{def}}{=} \mathbf{w} - (\nabla f, \nabla g)$, where $f \in Z(\Omega, \Gamma_1)$ and $g \in Z(\Omega, \Gamma_2)$ are defined by

$$\int_{\Omega} \varepsilon \nabla f \nabla \varphi dx = \int_{\Omega} \varepsilon \underline{\mathbf{w}}_1 \nabla \varphi dx \text{ for all } \varphi \in Z(\Omega, \Gamma_1)$$

$$\int_{\Omega} \mu \nabla g \nabla \psi dx = \int_{\Omega} \mu \underline{\mathbf{w}}_2 \nabla \psi dx \text{ for all } \psi \in Z(\Omega, \Gamma_2)$$

Then $\mathbf{u} \in \mathcal{X}_1$ by 5.49 and $\mathbf{u} \in Y_p$ with $\|\mathbf{u}\|_{Y_p} = 0$. With $3/2 - 3/p \leq 3/2 - 3/\tilde{p} \leq \bar{s} < 1/2$ one has by theorem 5

$$\mathbf{u} \in L^p(\Omega) \text{ with } \|\mathbf{u}\|_{L^p} \leq C_1 \|\mathbf{w}\|_{\mathcal{X}_{3/2-3/p}} \leq C_1 \|\mathbf{w}\|_{\mathcal{X}_{1/2}} \quad (6.75)$$

with $C_1 > 0$ independent of \mathbf{u} . By 5.49 we obtain from 6.72 and 6.75

$$\begin{aligned} | \langle (\mathbf{E}, 0), B\mathbf{w} \rangle_{\mathcal{X}_0} | &= | \langle (\mathbf{E}, 0), B\mathbf{u} \rangle_{\mathcal{X}_0} | = \left| \int_{\Omega} \mathbf{E} \operatorname{curl} \underline{\mathbf{u}}_2 dx \right| \\ &= \left| \int_{\Omega} (\operatorname{curl} \mathbf{E}) \underline{\mathbf{u}}_2 dx \right| \leq \| \operatorname{curl} \mathbf{E} \|_{L^{p^*}} \| \mathbf{u} \|_{L^p} \leq C_1 \| \operatorname{curl} \mathbf{E} \|_{L^{p^*}} \| \mathbf{w} \|_{\mathcal{X}_{1/2}} \end{aligned}$$

and hence

$$| \langle (\mathbf{E}, 0), B\mathbf{w} \rangle_{\mathcal{X}_0} | \leq C_1 \| \operatorname{curl} \mathbf{E} \|_{L^{p^*}} \| \mathbf{w} \|_{\mathcal{X}_{1/2}} \quad (6.76)$$

for all $\mathbf{w} \in D(B) = \mathcal{X}_1$.

Now, let $\mathbf{u} \in X_{1/2}$ and $\mathbf{w} = (1 + |B|)^{-1/2} \mathbf{u} \in X_1 = D(B)$.

Then 6.76 yields

$$\begin{aligned} | \langle (\mathbf{E}, 0), B(1 + |B|)^{-1/2} \mathbf{u} \rangle_{\mathcal{X}_0} | &= | \langle (\mathbf{E}, 0), B\mathbf{w} \rangle_{\mathcal{X}_0} | \\ &\leq C_1 \| \operatorname{curl} \mathbf{E} \|_{L^{p^*}} \| \mathbf{w} \|_{\mathcal{X}_{1/2}} \leq C_1 \| \operatorname{curl} \mathbf{E} \|_{L^{p^*}} \| \mathbf{u} \|_{\mathcal{X}_0} \end{aligned}$$

Hence, $(\mathbf{E}, 0) \in D(B(1 + |B|)^{-1/2}) = D((1 + |B|)^{1/2}) = \mathcal{X}_{1/2}$, which implies by 6.74 and theorem 5 that $\mathbf{E} \in L^p(\Omega)$.

Now, the L^p -regularity-theorem for Maxwell's equations 6.57-6.60 can be proved.

Proof of theorem 4:

Let $\tilde{p} > 2$ as in theorem 5. Define $\mathcal{T} : C([0, T], \mathcal{X}_0) \rightarrow C([0, T], \mathcal{X}_0)$ by

$$(\mathcal{T}\mathbf{u})(t) = \exp(tB)\mathbf{w}_0 + \int_0^t \exp((t-s)B)F_{\sigma}(\mathbf{u}(s))ds$$

Since $\mathbf{w}_0 \in D(B) \cap L^p(\Omega) \subset \mathcal{X}_1 \cap Y_p$, it follows from 6.67 and theorem 5 that

$$\exp(tB)\mathbf{w}_0 \in D(B) \cap Y_p \subset \mathcal{X}_1 \cap L^p(\Omega)$$

and

$$\left\| \frac{d}{dt} (\exp(tB)\mathbf{w}_0) \right\|_{\mathcal{X}_0} + \|\exp(tB)\mathbf{w}_0\|_{L^p} \leq K_0 \text{ for all } t \in \mathbb{R}. \quad (6.77)$$

Suppose $\mathbf{u} \in W^{1,\infty}([0, T], \mathcal{X}_0)$, i.e. $\mathbf{u} : [0, T] \rightarrow \mathcal{X}_0$ is Lipschitz-continuous. Then one has by assumption 6.61

$$\begin{aligned}
& \|(\mathcal{T}\mathbf{u})(t+h) - (\mathcal{T}\mathbf{u})(t)\|_{\mathcal{X}_0} \leq \|(\exp(\tau B) - 1)\mathbf{w}_0\|_{\mathcal{X}_0} \\
& + \left\| \int_0^{t+h} \exp(rB) F_\sigma(\mathbf{u}(t+h-r)) dr - \int_0^t \exp(rB) F_\sigma(\mathbf{u}(t-r)) dr \right\|_{\mathcal{X}_0} \\
& \leq C_1 h + h \sup_{s \leq h} \|F_\sigma(\mathbf{u}(r))\|_{\mathcal{X}_0} + \int_0^t \|F_\sigma(\mathbf{u}(t+h-r)) - F_\sigma(\mathbf{u}(t-r))\|_{\mathcal{X}_0} dr \\
& \leq C_2(1 + \sup_{s \leq h} \|F_\sigma(\mathbf{u}(r))\|_{\mathcal{X}_0})h + L \int_0^t \|\mathbf{u}(t+h-r) - \mathbf{u}(t-r)\|_{\mathcal{X}_0} dr
\end{aligned}$$

and hence

$$\begin{aligned}
& \mathcal{T}(\mathbf{u}) \in W^{1,\infty}([0, T], \mathcal{X}_0) \text{ and} \tag{6.78} \\
& \|\partial_t \mathcal{T}(\mathbf{u})(t)\|_{\mathcal{X}_0} \leq \limsup_{h \rightarrow 0} \left[h^{-1} \|(\mathcal{T}\mathbf{u})(t+h) - (\mathcal{T}\mathbf{u})(t)\|_{\mathcal{X}_0} \right] \\
& \leq C_3 + L \int_0^t \limsup_{h \rightarrow 0} \left[h^{-1} \|\mathbf{u}(s+h) - \mathbf{u}(s)\|_{\mathcal{X}_0} \right] ds \\
& \leq C_3 + L \int_0^t \|\partial_t \mathbf{u}(s)\|_{\mathcal{X}_0} ds
\end{aligned}$$

Set

$$|\mathbf{u}|_{1,\infty} \stackrel{\text{def}}{=} \sup_{t \in [0, T]} (\exp(-2Lt) \|\partial_t \mathbf{u}(s)\|_{\mathcal{X}_0})$$

for $\mathbf{u} \in W^{1,\infty}([0, T], \mathcal{X}_0)$. Then 6.78 yields $\mathcal{T}(\mathbf{u}) \in W^{1,\infty}([0, T], \mathcal{X}_0)$ and

$$|\mathcal{T}\mathbf{u}|_{1,\infty} \leq C_3 + 1/2 |\mathbf{u}|_{1,\infty} \text{ for all } \mathbf{u} \in W^{1,\infty}([0, T], \mathcal{X}_0). \tag{6.79}$$

Since $\frac{d}{dt}(\mathcal{T}(\mathbf{u}))(t) = B(\mathcal{T}(\mathbf{u}))(t) - F_\sigma(\mathbf{u}(t))$ weakly, it follows easily from 6.79 that $\mathcal{T}(\mathbf{u}) \in L^\infty([0, T], D(B)) = L^\infty([0, T], \mathcal{X}_1)$ and

$$\|\mathcal{T}\mathbf{u}\|_{L^\infty(0, T, \mathcal{X}_1)} \leq C_4 \left(1 + \|\mathcal{T}\mathbf{u}\|_{W^{1,\infty}(0, T, \mathcal{X}_0)} \right) \tag{6.80}$$

for all $\mathbf{u} \in W^{1,\infty}([0, T], \mathcal{X}_0)$.

Now let $\mathbf{u}_0 \in C([0, T], \mathcal{X}_0)$ the unique solution of 6.65 and consider the Picard-iteration $\mathbf{u}^{(n)} \stackrel{\text{def}}{=} \mathcal{T}^n(\mathbf{w}_0) \in C([0, T], \mathcal{X}_0)$. Then

$$\mathbf{u}^{(n)} \xrightarrow{n \rightarrow \infty} \mathbf{u}_0 \text{ in } C([0, T], \mathcal{X}_0) \text{ strongly.} \tag{6.81}$$

It follows inductively from 6.79 that $\mathbf{u}^{(n)} \in W^{1,\infty}((0, T), \mathcal{X}_0)$ with $|\mathbf{u}^{(n)}|_{1,\infty} \leq 2C_3$ and hence

$$\sup_{n \in \mathbb{N}} \|\mathbf{u}^{(n)}\|_{W^{1,\infty}(0, T, \mathcal{X}_0)} < \infty \tag{6.82}$$

6.80 and 6.82 yield

$$\sup_{n \in \mathbb{N}} \|\mathbf{u}^{(n)}\|_{L^\infty(0, T, D(B))} = \sup_{n \in \mathbb{N}} \|\mathbf{u}^{(n)}\|_{L^\infty(0, T, \mathcal{X}_1)} < \infty \tag{6.83}$$

Next, it is shown inductively that $\mathbf{u}^{(n)}(t) \in D(B) \cap L^p(\Omega) \subset \mathcal{X}_1 \cap Y_p$.

Recall that

$$\mathbf{u}^{(n+1)} = (\mathcal{T}(\mathbf{u}^{(n)}))(t) = \exp(tB)\mathbf{w}_0 + \int_0^t \exp((t-s)B)F_\sigma(\mathbf{u}^{(n)}(s))ds. \quad (6.84)$$

It follows from 6.62 and the induction-hypothesis that

$$F_\sigma(\mathbf{u}^{(n)}(\cdot)) \in L^\infty((0, T), L^p(\Omega)) \subset L^\infty((0, T), Y_p)$$

and hence 6.67, 6.77 and 6.84 yield $\mathbf{u}^{(n+1)}(t) \in Y_p$.

By 6.83 and theorem 5 one has $\mathbf{u}^{(n+1)}(t) \in \mathcal{X}_1 \cap Y_p \subset L^p(\Omega)$ and

$$\begin{aligned} \|\mathbf{u}^{(n+1)}(t)\|_{L^p} &\leq C_5(\|\mathbf{u}^{(n+1)}(t)\|_{D(B)} + \|\mathbf{u}^{(n+1)}(t)\|_{Y_p}) \\ &\leq C_6(1 + \|\mathbf{u}^{(n+1)}(t)\|_{Y_p}) \leq C_6 \left(1 + \|\mathbf{w}_0\|_{Y_p} + \int_0^t \|F_\sigma(\mathbf{u}^{(n)}(s))\|_{Y_p} ds\right) \\ &\leq C_7 \left(1 + \int_0^t \|\mathbf{u}^{(n)}(s)\|_{L^p} ds\right). \end{aligned} \quad (6.85)$$

Using a weighted $L^\infty((0, T), L^p(\Omega))$ -norm as in 6.79 one obtains

$\sup_{n \in \mathbb{N}} \|\mathbf{u}^{(n)}\|_{L^\infty(0, T, L^p(\Omega))} < \infty$ and hence together with 6.81

$$\mathbf{u}_0 \in L^\infty((0, T), L^p(\Omega)). \quad (6.86)$$

Finally, the assertion follows from $\mathbf{u}_0 \in C([0, T], L^2(\Omega))$ and 6.86.

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